Journal of Forecasting, Vol. 17, iii–v (1998)

Contents

Volume 17, Issue Nos 1–7
JOURNAL OF FORECASTING

Issue No. 1, January

Seasonal Heteroscedasticity and Trends: *T. Proietti* 1

Weights and Robustness of Model-based Seasonal Adjustment: *M. Riani* 19

Ex-post and Ex-ante Prediction of Unobserved Economic Time Series: A Case Study: *F. H. Nieto* 35

Predicting Stock Index Volatility: Can Market Volume Help?: *C. Brooks* . 59

Issue No. 2, March

Investigating the Relationship between Gold and Silver Prices: *A. Escribano and C. W. J. Granger*. 81

The Impact of Seasonal Constants on Forecasting Seasonally Cointegrated Time Series: *R. M. Kunst and P. H. Franses* 109

Forecasting with Money Demand Functions: The UK Case: *A. Garcia-Ferrer and A. Novales* 125

Inflation Forecasting for Aggregates of the EU-7 and EU-14 with Bayesian VAR Models: *J. A. Bikker* 147

Issue No. 3–4, June–July

Special Issue on Marketing Applications of Forecasting Techniques
Editor: J. Roberts

List of Reviewers 167

Indexed or abstracted by 'Anbar Abstracts', 'CAB Abstracts', 'COREJ', 'Cambridge Sci. Abstracts', 'Current Contents/Health Services Admin.', 'Current Contents/Social & Behavioral Sciences', 'Current Index to Statistics', 'Executive Sciences Inst.', 'Int. Abst. in Operations Research', 'Management Contents', 'Operations Research Management', 'Public Affairs Info. Service Inc', 'Quality Control & Applied Statistics', 'Research Alert' (Institute for Scientific Information-ISI), 'Social Sciences Citation Index (ISI)', 'Sociological Abstracts', 'Statistical Theory & Method Abstracts', 'VINITI-USSR Acad. of Sciences'.

Editorial: Marketing Approaches to Forecasting Problems: *J. H. Roberts* . 169

Multi-featured Products and Services: Analysing Pricing and Bundling Strategies: *M. Ben-Akiva and S. Gershenfeld* 175

Discussion of 'Multi-featured Products and Services: Analysing Pricing and Bundling Strategies' by Moshe Ben-Akiva and Shari Gershenfeld: *J. Louviere and D. Bunch* 197

Review of 'Multi-featured Products and Services: Analysing Pricing and Bundling Strategies' by Moshe Ben-Akiva and Shari Gershenfeld: *S. H. Cohen* 203

Reply: *M. Ben-Akiva and S. Gershenfeld* 207

An Empirical Comparison of New Product Trial Forecasting Models: *B. G. S. Hardie, P. S. Fader and M. Wisniewski* 209

Parameter Variation and New Product Diffusion: *W. P. Putsis, Jr* 231

Beyond Diffusion: An Affordability Model of the Growth of New Consumer Durables: *P. N. Golder and G. J. Tellis* 259

Modelling the Effect of Purchase Quantity on Consumer Choice of Product Assortment: *R. E. Bucklin, S. Gupta and S. Siddarth* 281

When and What to Buy: A Nested Logit Model of Coffee Purchase: *P. M. Guadagni and J. D. C. Little* 303

Order Forecasts, Retail Sales and the Marketing Mix for Consumer Durables: *D. M. Hanssens* 327

Issue No. 5–6, September–November

Special Issue on Neural Networks and Financial Economics

Editors: A-P. Refenes and H. White

Preface: *A-P. Refenes and H. White* 347

Validation of Volatility Models: *M. Magdon-Ismail and Y. S. Abu-Mostafa.* . 349

Improving the Pricing of Options: A Neural Network Approach: *U. Anders, O. Korn and C. Schmitt* 369

Classification Cramer-Rao Bounds on Stock Price Prediction: *F. B. Shin and D. H. Kil.* 389

Moving Average Rules, Volume and the Predictability of Security Returns with Feedforward Networks: *R. Gençay and T. Stengos* 401

From Financial Information to Strategic Groups: A Self-organizing Neural Network Approach: *C. Serrano-Cinca* 415

Forecasting of Curves Using a Kohonen Classification: *M. Cottrell, B. Girard and P. Rousset* 429

Performance Functions and Reinforcement Learning for Trading Systems and Portfolios: *J. Moody, L. Wu, Y. Liao and M. Saffell* 441

Weight Space Analysis and Forecast Uncertainty: *A. Ossen and S. M. Rüger* . . . 471

How Effective are Neural Networks at Forecasting and Prediction? A Review and Evaluation: *M. Adya and F. Collopy* 481

Issue No. 7. December

Non-Linearity and Exchange Rates: *M. Fernandes* 497

Linear Signal Extraction with Intervention Techniques in Non-linear Time Series: *C. Planas* 515

Best Linear Unbiased Disaggregation of Annual GDP to Quarterly Figures: The Case of Malaysia: *T. Abeysinghe and C. Lee* 527

The Role of Prices in Models of Innovation Diffusion: *P. A. Bottomley and R. Fildes* 539

Author Index 557

Keyword Index 558

Volume Contents iii